

CLAIMS

What is Claimed is:

1. A method for measuring performance of a trading instrument, comprising the steps of:

5 determining monetary value of shares of a particular trading instrument traded during a particular time period;

determining volume of said shares traded over said particular time period; and

10 multiplying said monetary value with said volume of shares traded to determine a trading value of said trading instrument for said time period.

2. The method of Claim 1, wherein said time period further comprises a plurality of successive time periods.

3. The method of Claim 1, wherein said time period is selected from a group including an hour, a day, a week, a month, a quarter, and a year.

15 4. The method of Claim 2, wherein said first determining step further comprises determining said volume for each of said plurality of time periods.

5. The method of Claim 4, wherein said second determining step further comprises determining said monetary value for each of said plurality of time periods.

20 6. The method of Claim 5, wherein said multiplying step further comprises multiplying said monetary value with said volume for each of said plurality of time periods to provide corresponding trading values, and summing together said trading values corresponding to each of said plurality of time periods to yield a combined trading value for a time duration corresponding to said plurality of time periods.

25 7. The method of Claim 2, further comprising calculating an average of said monetary value pertaining to said time period.

8. The method of Claim 1, further comprising generating an index of trading instruments ranked in accordance with said trading value.

9. The method of Claim 1, wherein said trading instrument is selected from a group comprising stocks, bonds, currencies, commodities and the like.

10. An index generated in accordance with the method of Claim 1.

11. A system for measuring performance of a trading instrument, comprising:
a generator adapted to provide the functions of:

determining monetary value of shares of said trading instrument traded during a particular time period;

determining volume of said shares traded over said particular time period; and

multiplying said monetary value with said volume of shares traded to determine a trading value of said trading instrument for said time period.

12. The system of Claim 11, wherein said time period further comprises a plurality of successive time periods.

13. The system of Claim 11, wherein said time period is selected from a group including an hour, a day, a week, a month, a quarter, and a year.

14. The system of Claim 14, wherein said first determining function further comprises determining said monetary value for each of said plurality of time periods.

15. The system of Claim 12, wherein said second determining function further comprises determining said volume for each of said plurality of time periods.

16. The system of Claim 15, wherein said multiplying function further comprises multiplying said monetary value with said volume for each of said plurality of time periods to provide corresponding trading values, and summing together said trading values corresponding to each of said plurality of time periods to yield a combined trading value for a time duration corresponding to said plurality of time periods.

17. The system of Claim 12, wherein said generator is further adapted to calculate an average of said monetary value pertaining to said time period.

18. The system of Claim 11, wherein said generator is further adapted to generate an index of trading instruments ranked in accordance with said trading value.

19. The system of Claim 11, wherein said trading instrument is selected from a group comprising stocks, bonds, currencies, commodities and the like.